

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 15-414

**Organization:** New York Mercantile Exchange, Inc. ("NYMEX")

**Filing as a:** DCM SEF DCO SDR

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** October 5, 2015 **Filing Description:** Notification Regarding Delisting of Two (2) Natural Gas Futures Contracts

**SPECIFY FILING TYPE**

**Please note only ONE choice allowed per Submission.**

**Organization Rules and Rule Amendments**

- |                          |                                     |            |
|--------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification                       | § 40.6(a)  |
| <input type="checkbox"/> | Approval                            | § 40.5(a)  |
| <input type="checkbox"/> | Notification                        | § 40.6(d)  |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change         | § 40.10(h) |

**Rule Numbers:**

**New Product**

**Please note only ONE product per Submission.**

- |                          |                                       |            |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification                         | § 40.2(a)  |
| <input type="checkbox"/> | Certification Security Futures        | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class              | § 40.2(d)  |
| <input type="checkbox"/> | Approval                              | § 40.3(a)  |
| <input type="checkbox"/> | Approval Security Futures             | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission                       | § 39.5     |

**Official Product Name:**

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- |                                     |   |                      |
|-------------------------------------|---|----------------------|
| <input type="checkbox"/>            | Certification   | § 40.6(a)            |
| <input type="checkbox"/>            | Certification Made Available to Trade Determination     | § 40.6(a)            |
| <input type="checkbox"/>            | Certification Security Futures                          | § 41.24(a)           |
| <input checked="" type="checkbox"/> | Delisting (No Open Interest)                            | § 40.6(a)            |
| <input type="checkbox"/>            | Approval  | § 40.5(a)            |
| <input type="checkbox"/>            | Approval Made Available to Trade Determination          | § 40.5(a)            |
| <input type="checkbox"/>            | Approval Security Futures                               | § 41.24(c)           |
| <input type="checkbox"/>            | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/>            | “Non-Material Agricultural Rule Change”                 | § 40.4(b)(5)         |
| <input type="checkbox"/>            | Notification  | § 40.6(d)            |

**Official Name(s) of Product(s) Affected:** See filing.

**Rule Numbers:** See filing

October 5, 2015

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Delisting of Two (2) Natural Gas Futures Contracts.  
NYMEX Submission No. 15-414**

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the delisting of two (2) natural gas futures contracts as set forth in the Exhibit below, effective immediately. There is no open interest in the subject contracts.

**Exhibit**

<b>Contract</b>	<b>Rule Chapter</b>	<b>Globex Code</b>	<b>Clearing Code</b>
Trunkline ELA Natural Gas (Platts Gas Daily) Swing Futures	706	TK7	K7
Trunkline ELA Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures	837	M7	M7

The two (2) natural gas contracts were delisted for trading on CME Globex and for submission for clearing through CME ClearPort. The contract rule chapters and terms and conditions will be deleted from the Exchange rulebook (see Appendix A). Additionally, the terms and conditions of the contracts being delisted will be deleted from the Exchange’s website and the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook will also be removed from the Exchange rulebook (see Appendix B, attached under separate cover). All other references to the contracts have been deleted from the Exchange rulebook and all trading specifications have been removed from the Exchange’s website.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the following Core Principles may be impacted by this initiative as follows:

- **Emergency Authority:** There is no open interest in the subject contracts and contract months which are delisted, and therefore there will be no market disruption related to their delisting.
- **Availability of General Information:** The Exchange will make publicly available the details of the contract month delisting by publishing a Special Executive Report ("SER") to the market. The SER will be available on CME Group's website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the delistings comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please e-mail [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com) or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments:

Appendix A – NYMEX Rulebook Amendments (blackline format)  
Appendix B – Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook (attached under separate cover)

## Appendix A

### NYMEX RULEBOOK

(~~strikethrough~~ indicates deletion)

#### **Chapter 706**

#### **Trunkline ELA Natural Gas (Platts Gas Daily) Swing Futures**

##### **706.01. SCOPE**

~~The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.~~

##### **706.02. FLOW DATE**

~~"Flow Date" shall mean a calendar day that corresponds to a contract day and will serve as the reference day for determining the Floating Price.~~

~~"Publication Date" shall mean the date that Platts Gas Daily publishes the Midpoint price for the Flow Date that corresponds to the contract day.~~

##### **706.03. FLOATING PRICE**

~~The Floating Price for each contract day is equal to the Platts Gas Daily Trunkline ELA Midpoint. The Platts Gas Daily Midpoint to be used can be found in the Platts Gas Daily publication under table titled "Daily Price Survey".~~

##### **706.04. CONTRACT QUANTITY AND VALUE**

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Each futures contract shall be valued as the contract quantity multiplied by the settlement price.~~

##### **706.05. CONTRACT DAYS**

~~Transactions shall be conducted in such days as shall be determined by the Exchange~~

##### **706.06. PRICES AND FLUCTUATIONS**

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

##### **706.07. TERMINATION OF TRADING**

~~Trading shall cease on the business day prior to the scheduled Publication Date.~~

##### **706.08. FINAL SETTLEMENT**

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract day, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract day, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

##### **706.09. RESERVED**

##### **706.10. DISCLAIMER**

~~Platts, a division of The McGraw-Hill Companies, Inc. ("Platts"), licenses the New York Mercantile Exchange, Inc. ("NYMEX") to use various Platts' price assessments in connection with the trading or posting of the contracts.~~

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~~PROFITS OR INDIRECT, PUNITIVE, SPECIAL OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.~~

## **Chapter 837**

### **Trunkline ELA Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures**

#### **837.01. SCOPE**

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price.~~

#### **837.02. FLOATING PRICE**

~~The Floating Price for each contract month will be equal to the arithmetic average of the Platts Gas Daily Trunkline ELA Midpoint ("Midpoint") minus the Platts Inside FERC's Gas Market Report ("Platts IFERC") Trunkline Gas Co. Louisiana Index ("Index") published in the Platts IFERC publication under table titled "Prices of Spot Gas Delivered to Pipelines" for the corresponding contract month calculated for all Gas Daily Flow Dates during the contract month and rounded to the nearest hundredth of a cent. For purposes of this chapter, "Flow Date" shall mean a calendar date that corresponds to a published price used for determining the Floating Price.~~

~~**837.03. CONTRACT QUANTITY AND VALUE** The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of calendar days in that contract month, provided however this restriction on transaction size does not apply to either exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap (EFS) transactions.~~

~~Each contract shall be valued as the contract quantity (2,500 MMBtu) multiplied by the settlement price.~~

~~**837.04. CONTRACT MONTHS** Trading shall be conducted in contracts in such months as shall be determined by the Exchange.~~

#### ~~**837.05. PRICES AND FLUCTUATIONS**~~

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

#### ~~**837.06. TERMINATION OF TRADING**~~

~~Trading shall cease on the last business day of the month prior to the contract month, and EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.~~

#### ~~**837.07. FINAL SETTLEMENT**~~

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

#### ~~**837.08. RESERVED**~~

#### ~~**837.09. DISCLAIMER**~~

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## **Appendix B**

### **Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook**

(Attached under separate cover)